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Verification of TIGGE Multi-model and ECMWF Reforecast-Calibrated Probabilistic Precipitation Forecasts over the Contiguous US

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44
45   ABSTRACT
46
47   Probabilistic quantitative precipitation forecasts (PQPFs) were generated

48   during July to October 2010 using European Centre (ECMWF), United Kingdom

49   (UKMO), US (NCEP) and Canadian (CMC) forecast data. 24-hour accumulated

50   precipitation forecasts were evaluated within the contiguous US against

51   precipitation analyses for +1 to +5 days lead at 1-degree grid spacing.

52   PQPFs from ECMWF's ensembles generally had the highest skill of the raw

53   ensemble forecasts, followed by CMC. PQPFs from CMC forecasts were the most

54   reliable but the least sharp. PQPFs from NCEP and UKMO ensembles were the least

55   reliable but sharper.

56   Multi-model PQPFs were more reliable and skillful than individual ensemble

57   prediction system forecasts. The improvement was larger for heavier precipitation

58   events than light events.

59   ECMWF ensembles were statistically post-processed using extended logistic

60   regression and the five-member weekly reforecasts for the June - November period

61   of 2002-2009. Multi-model ensembles were also post-processed using logistic

62   regression and the last 30 days of prior forecasts and analyses. The reforecast-

63   calibrated ECMWF PQPFs were more skillful and reliable for the heavier

64   precipitation events than ECMWF raw forecasts but less sharp. Raw multi-model

65   PQPFs were generally more skillful than reforecast-calibrated ECMWF PQPFs for the

66   light precipitation events but about the same skill for the heavier events; also, they

67   were sharper but somewhat less reliable than ECMWF reforecast-based PQPFs.

68   Post-processed multi-model PQPFs did not provide as much improvement to the

69   raw multi-model PQPF as the reforecast-based processing did to the ECMWF

70   forecast.

71   The evidence presented here suggests that all operational centers, even

72   ECMWF, would benefit from generating reforecasts and sharing data in real time.

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1. **Introduction**

76
77   An ongoing challenge with short- and medium range ensemble prediction

systems (EPSs) is how to generate probabilistic forecasts that account for the

system errors in the ensemble.   System errors include sampling error due to the

finite ensemble size, the error introduced by model imperfections such as the grid

truncation, the use of deterministic parameterizations (Houtekamer and Mitchell

2005), and assimilation system and observation imperfections. There are many

methods for treating system error, from introducing stochastic aspects into the

ensemble prediction system (Buizza et al. 1999, Shutts 2005, Berner et al. 2009,

Palmer et al. 2009, Charron et al. 2010), using multiple parameterizations (Charron

et al. 2010, Berner et al. 2011), using multiple models (Bougeault et al. 2010), and

statistical post-processing.

      Two methods that will be explored and contrasted here are the multi-model

methods and statistical post-processing.   The underlying hypothesis of multi-model

ensembles (Krishnamurti et al. 2000, Wandishin et al. 2001, Mylne et al. 2002,

Doblas-Reyes et al. 2005, Hagedorn et al. 2005, Weigel et al. 2008, Candille 2009,

Johnson and Swinbank 2009, Bougeault et al. 2010, Iversen et al. 2011) is that the

many differences between constituent EPSs will result in them generating ensemble

forecasts with quasi-independent systematic errors, so the combination may result

in a more accurate estimate of the uncertainty.   Practically, also, these are

ensembles of opportunity. If all centers are willing to share rather than sell their

forecast data, the additional members can be used for only the cost of data

98   transmittal and storage, so they may provide an inexpensive way to improve

99   forecast skill. However, there are some potential disadvantages of multi-model

100   ensembles.   Developing an accurate, stable weather prediction system is costly, so

101   multi-model ensembles are likely to be less useful when formed from immature

102   systems. System outages may prevent routine access to other centers' ensembles.

103   One or other of the models is likely to have been changed recently, rendering it

104   difficult to understand the multi-model system error characteristics. Also, the

105   hypothesis of quasi-independent errors may not always hold.   Practically, each

106   operational center is interested in providing a high-quality product without

107   depending on another center's data. When another center develops a method that

108   improves the forecast significantly, it may be adopted at other operational centers.

109   The similarity could result in some co-linearity of errors and decreased collective

110   usefulness (Lorenz et al. 2011).

111   Another method for addressing system error is through statistical post-

112   processing. Discrepancies between time series of past forecasts from a fixed model

113   and the verifying observations/analyses can be used to modify the real-time

114   forecasts.   For some variables such as short-range forecasts of surface temperature,

115   a short time series may be sufficient (Stensrud and Yussouf 2003, Yussouf and

116   Stensrud 2007, Hagedorn et al. 2008). For others such as heavy precipitation and

117   longer-lead forecasts, using a long time series of reforecasts has been shown to

118   dramatically improve the reliability and skill of the probabilistic forecasts (Hamill et

119   al. 2004, Hamill et al. 2006, Hamill and Whitaker 2007, Wilks and Hamill 2007,

120   Hamill et al. 2008).   A drawback of using reforecasts is that a forecast time series

121   spanning many years or even decades may be necessary to produce a sufficiently

122   large sample to adjust for systematic errors in rare-event forecasts. Since forecast

123   models are frequently updated, which may change the systematic error

124   characteristics, either a forecast model must be frozen once a reforecast data set has

125   been generated, or a new reforecast data set must be generated every time the

126   modeling system changes significantly. Hence, reforecasting can be computationally

127   expensive and can restrict the ability of a forecast center to upgrade its system

128   rapidly.   Recently, statistical post-processing methods have been the subject of

129   much investigation (Gneiting et al. 2005, Raftery et al. 2005, Sloughter et al. 2007,

130   Wilson et al. 2007, Vannitsem and Nicolis 2008, Glahn et al. 2009, Bao et al. 2010).

131   To date, however, there have been no systematic comparisons of multi-

132   model and reforecast-calibrated PQPFs verified over a large enough area and a long

133   enough period of time to confidently assess the relative strengths and weaknesses

134   of these two approaches. This study attempts to provide such a comparison for this

135   high-impact forecast parameter. Using TIGGE forecast data from the US National

136   Centers for Environmental Prediction (NCEP), the Canadian Meteorological Centre

137   (CMC), the United Kingdom Met Office (UKMO), and the European Centre for

138   Medium-Range Weather Forecasts (ECMWF), multi-model ensemble 24-h

139   accumulated probabilistic forecasts of precipitation were generated and then

140   compared against ECMWF forecasts that were statistically adjusted using their

141   reforecast data set. The comparison was performed over the contiguous US

142   (CONUS) during the period July-October 2010.   Statistical adjustments were also

143   attempted with multi-model forecasts, trained on the previous 30 days of forecasts

144   and analyses.

145   Below, section 2 describes the data sets used in this experiment, the

146   verification methodology, and the statistical post-processing method. Section 3

147   provides results, and section 4 some conclusions.

148
149   2. **Data sets and methods**.

150
151   *a. Analysis data used.*

152   A recently created precipitation data set, NCEP's Climatology-Calibrated

153   Precipitation Analysis (CCPA), was used for verification.   The CCPA attempts to

154   combine the relative advantages of the 4-km, hourly NCEP Stage-IV precipitation

155   analysis (Lin and Mitchell 2005), and the daily, 0.25-degree NCEP Climate Prediction

156   Center (CPC) Unified Precipitation Analysis (Higgins et al. 1996). The former is

157   based on gauge and radar data, the latter solely on gauge data. A disadvantage of

158   the Stage-IV product is that it may inherit some of the biases due to the estimation

159   of rainfall from radars. A disadvantage of the CPC product is that there are areas of

160   the US that are only sparsely covered by gauge data.   The CCPA analysis regressed

161   the Stage-IV analysis (the predictor) to the CPC analysis (the predictand), thereby

162   reducing bias with respect to the in-situ observations. In several of the driest

163   locations in the western US, the CCPA analysis was set to missing, for the regression

164   analysis was untrustworthy and singular due to no precipitation in either analysis

165   product. In such cases, the CCPA analysis for this study was simply replaced with

166   the Stage-IV analysis.   For our purposes, we used CCPA analyses that also were

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167 upscaled to 1 degree and accumulated over a 24-h period in a manner that

168 preserved total precipitation, similar to the "remapping" procedure described in

169 Accadia et al. (2003). The CCPA analyses were available from 2002 – current, a

170 shorter period than the ECMWF reforecasts, thus limiting the amount of training

171 data that could be used in the statistical post-processing.

172
173 *b. Forecast and reforecast model data.*

174   For this experiment, 20 perturbed member forecasts of 24-h accumulated

175 precipitation were extracted from the UKMO, CMC, NCEP, and ECMWF ensemble

176 systems archived in the TIGGE database at ECMWF. Probabilities were calculated

177 directly from the ensemble relative frequency, referred to as "raw" probabilities

178 henceforth. The forecast period was July to October 2010; only 00 UTC initial time

179 forecasts were extracted in order to allow comparison with a post-processed

180 forecasts using ECMWF's reforecasts, which were generated only from 00 UTC

181 initial conditions. Daily forecasts of 24-h accumulated precipitation were examined

182 from +1 to +5 day lead. Regardless of the original model resolution, all centers'

183 forecasts were bi-linearly interpolated to a 1-degree latitude-longitude grid

184 covering the CONUS using ECMWF's TIGGE portal software.   ECMWF's

185 interpolation procedure set the amount to zero if there was no precipitation at the

186 nearest neighboring point and the interpolated value was less than 0.05 mm. No

187 control forecasts were included, just the forecasts from the perturbed initial

188 conditions. Other forecast centers' contributions to the TIGGE archive were not

189 used here for various reasons, such as the unavailability of 00 UTC ensemble

190 forecasts from the Japan Meteorological Agency. For size consistency and to

191   facilitate skill comparisons, only the first 20 of the full 50 ECMWF member forecasts

192   were used in the generation of the multi-model ensemble, though the 50-member

193   ECMWF forecasts were evaluated for skill and reliability.   More detailed

194   descriptions of the configuration of these four ensemble systems are described in

195   Appendix 1.

196   When calibrating ECMWF data with reforecasts, the 5-member weekly

197   reforecasts precipitation data were extracted from ECMWF's weekly reforecast

198   archive (Hagedorn 2008) and similarly interpolated to the 1-degree grid.   The

199   control reforecasts were initialized from the ERA-Interim reanalysis (Dee et al.

200   2011), which used version Cy31r2 of the ECMWF Integrated Forecast System (IFS)

201   in the data assimilation process. The 2010 real-time ensemble forecasts and the

202   reforecasts were then run using IFS model version Cy36r2 (more detail is provided

203   in appendix A).

204   The four perturbed initial conditions for the reforecasts were generated with

205   a combination of their singular-vector approach (Molteni et al. 1996, Barkmeijer et

206   al. 1999) and their "ensembles of data assimilations" or "EDA" (Isaksen 2010) that

207   used a cycled, reduced resolution 4D-Var and perturbed observations. However, for

208   initialization of the reforecasts, ECMWF used the EDA perturbations from 2010 and

209   applied them to the 2002-2009 data rather than running the EDA during the

210   reforecast period. To apply EDA to dates in the past would have been

211   computationally expensive, but having not done so may have resulted in the

212   perturbations in the reforecast having less flow-dependent character, possibly

213   making them somewhat statistically inconsistent with ECMWF's real-time ensemble

214   forecasts.

215   Since precipitation analysis data was only available for the period from 2002

216   forward, the training data was limited to the reforecasts for period of June to

217   November, 2002-2009, or 8 years. To limit the possible deleterious effects of

218   seasonal biases in the forecast model, only the reforecast data for the month of

219   interest and the month before and after were used. For example, when calibrating

220   July forecasts, June-July-August reforecast data was used.   With reforecasts

221   generated once per week, this typically meant there were ~13 once-weekly samples

222    $\times$ 8 years = 104 samples.   Tthis was in many cases an insufficient sample size, so

223   data from other grid points were used to increase the training sample size

224   (appendix B).

225
226   *c. Statistical post-processing methodology.*

227   The extended logistic regression (ELR) approach of Wilks (2009) was used

228   here, a procedure that permitted the development of a single regression equation

229   that was suitable for predicting probabilities of exceeding any precipitation amount.

230   The probability was estimated with a function of the form

231         $$p = \frac{\exp[f(\mathbf{x})]}{1+\exp[f(\mathbf{x})]},$$ (1)

232   where $f(\mathbf{x})$ was a linear function of the predictor variables. In this case, the

233   predictors were (a) the ensemble-mean forecast $\bar{x}$ raised to the 0.4 power, (b) the

234   product of (a) and the variance σ^2 to the 0.4 power, and (c) the precipitation event

235   threshold T raised to the 0.4 power. The linear function was thus

236 $$f(\mathbf{x}) = b_0 + b_1 \bar{x}^{0.4} + b_2 \bar{x}^{0.4} \sigma^{2 \times 0.4} + b_3 T^{0.4}. \qquad (2)$$

237 The choice of these predictors was arrived at through some trial and error. The

238 power transformation of the predictors helped make the input data somewhat more

239 normally distributed. The probabilistic forecast skill was also only mildly

240 dependent on the inclusion/exclusion of the predictor with the product of the

241 transformed mean and variance. Skill was also only slightly dependent on the

242 power of the transform, with 0.4 providing an approximate minimum. Previous

243 values of power transformations in the literature have ranged from ½ in Hamill and

244 Whitaker (2006) and Schmeits and Kok (2010), 1/3 in Sloughter et al. (2007), and

245 ¼ in Hamill et al. (2008) and Roulin and Vannitsem (2011). The use of the product

246 of the ensemble mean and variance follows Wilks and Hamill (2007). The additional

247 predictor incorporating T permitted the single regression equation to be used to

248 predict probabilities across the range of possible amounts. A disadvantage of this

249 ELR approach (as opposed to approaches such as the analog approach discussed in

250 Hamill and Whitaker (2006)) was that this algorithm was not able to correct for

251 possible position biases in forecast features.

252   ELR was applied both to calibrating real-time multi-model forecasts and to

253 calibrating ECMWF forecasts alone using the weekly reforecasts. It was found that

254 forecast skill increased if some method was applied to increase the modest training

255 sample sizes. A discussion of how sample sizes were augmented using data from

256 other nearby forecast grid points is provided in Appendix 2.

257   Roulin and Vannitsem (2011) noted that since the ECMWF reforecast size (5

258 members) was smaller than the operational ensemble size (50 members; or in the

259   case here, 20 members selected from the 50), the regression coefficients may be

260   somewhat biased when trained with a smaller ensemble compared to what they

261   would be were they trained with a larger ensemble. Hence, when the coefficients

262   are used to correct the larger real-time ensemble, they may produce somewhat

263   biased probabilistic forecasts.   They adjusted the values of the 5-member ensemble

264   training data to better estimate the values that would be obtained with the larger

265   real-time ensemble. An analogous approach was tried here but did not improve the

266   forecast skill. The results discussed below will omit this adjustment.

267
268   *d. Verification methods.*

269   The primary verification methods used here were Brier Skill Scores (*BSS*),

270   continuous ranked probability skill scores (*CRPSS*), and reliability diagrams (Wilks

271   2006).   The *BSS* and *CRPSS* as conventionally calculated (see section 7.4.2 of Wilks

272   (2006)) can exaggerate forecast skill, attributing skill to variations in climatological

273   event probabilities. Thus, the procedures suggested in Hamill and Juras (2006) were

274   used here to avoid this.

275   To calculate the *BSS*, the score was calculated separately for subsets of points

276   that had more uniform climatological probabilities. The overall *BSS* was the average

277   of the skill scores over these subsets. The specific procedure was as follows. Using

278   the 1-degree precipitation analysis data from 2002-2009, for each month the

279   climatological probability of a given precipitation event was estimated from the

280   observed frequency.   For a given event such as > 1 mm (24 h)$^{-1}$, the n_s grid points

281   within the CONUS were sorted from lowest to highest event probability. The sorted

282   points were then divided into k=6 classes, with the lowest bin containing the $\sim n_s/6$

283   grid points with the lowest event probabilities, the highest bin containing the $n_s/6$

284   points with the highest probabilities, and so on (Fig. 1). Let $\mathbf{BS}^{f1} = \left[\mathbf{bs}_1^{f1}, \ldots, \mathbf{bs}_6^{f1} \right]$

285   denote a matrix of Brier scores for forecast model *f1*, where $\mathbf{bs}_i^{f1}$ was a $n_d -$

286   dimensional (= 123, the number of case days here) column vector of average Brier

287   scores for the points in the ith class and for forecast model *f1*. An element of this

288   vector thus provided the average Brier Score for all of the grid points in the ith class

289   on a particular day; the samples were weighted by the cosine of their latitude to

290   account for differences in grid box size. The average over the 123 case days

291   produced a vector $\overline{\mathbf{bs}}^{f1} = \left[\overline{bs}_1^{f1}, \ldots, \overline{bs}_6^{f1} \right]$. Similarly, for climatology there was an

292   array of Brier scores, $\mathbf{BS}^c = \left[\mathbf{bs}_1^c, \ldots, \mathbf{bs}_6^c \right]$ and a vector of their averages over the

293   123 days, $\overline{\mathbf{bs}}^c = \left[\overline{bs}_1^c, \ldots, \overline{bs}_6^c \right]$. Following Hamill and Juras (2006) eq. (9), the

294   overall *BSS* for model *f1* was then calculated as

295     $$BSS = \sum_{k=1}^{6} \frac{1}{6} \left(1 - \frac{\overline{bs}_k^{f1}}{\overline{bs}_k^c} \right). \tag{3}$$

296   The boundaries between the classes were calculated independently for each event,

297   so it was possible that a given grid point may have been assigned to different classes

298   when evaluating, say, the 1- and 10-mm *BSS*s.

299   *BSS* confidence intervals were estimated using the paired block bootstrap

300   approach of Hamill (1999). The input data to the bootstrap approach consisted of

301   arrays of $\mathbf{BS}^{f1}$ and $\mathbf{BS}^{f2}$ for two competing models, *f1* and *f2*, as well as $\mathbf{BS}^c$. Let

302     $\mathbf{bs}^{f1}(d) = \left[bs_1^{f1}(d), \ldots, bs_6^{f1}(d) \right]$ be the vector of forecast scores on the dth case day,

303 and similarly $\mathbf{bs}^{f2}(d)$ the vector for forecast model *f2*. The daily differences in Brier

304 scores, $\mathbf{bs}^{f1}(d) - \mathbf{bs}^{f2}(d)$ were determined to be approximately statistically

305 independent of $\mathbf{bs}^{f1}(d+1) - \mathbf{bs}^{f2}(d+1)$, with 1-day lagged rank correlations ranging

306 from 0.08 for 1-day forecasts to 0.21 for 5-day forecasts. Thus, the data was judged

307 to be amenable to a paired resampling strategy, with these distinct vector blocks of

308 data for each day.   The following process was then repeated 10,000 times. For each

309 of the 123 days, a random uniform number between 0 and 1 was generated. If the

310 number was greater than 0.5, $\mathbf{bs}^{f1}(d)$ was randomly selected for inclusion in sample

311 1, $\mathbf{bs}^{f2}(d)$ was selected for inclusion in sample 2, and vice versa if the number was

312 less than or equal to 0.5.   The vector of average Brier scores for samples *s1* and *s2*

313 were then calculated, $\overline{\mathbf{bs}}^{s1}$ and $\overline{\mathbf{bs}}^{s2}$. The *BSS* for samples 1 and 2 were generated

314 via eq. (1), and the difference between the *BSS*s for the two samples was noted. The

315 confidence intervals are the 5th and 95th percentiles of the difference between the

316 *BSS*s of the two samples from the distribution generated through the 10,000

317 iterations.

318   These block bootstrap confidence intervals should be regarded as

319 approximations. An assumption underlying this process is that there were 123

320 independent data samples. However, $\mathbf{bs}^{f1}(d)$ and $\mathbf{bs}^{f1}(d+1)$ were slightly

321 correlated as discussed above, especially for the longer-lead forecasts, which will

322 contribute a slight over-estimate of the effective sample size and thus underestimate

323 of the confidence interval.   On the other hand, data from grid points across the

324 CONUS were aggregated in this procedure and thereafter considered as a single

325   block. In reality there may be far more than one independent sample spanning the

326   CONUS, thus leading to an under-estimate of sample size and consequent

327   overestimate of the confidence interval in this approach. Note also that for

328   simplicity of presentation, the skill diagrams will show only one set of confidence

329   intervals, e.g., between NCEP and ECMWF forecasts. Slightly smaller confidence

330   intervals could be expected were they computed using ECMWF and CMC forecasts,

331   given their more similar skills.

332   In order to make sure that the *CRPSS* did not excessively reflect the skill of

333   the climatologically wet grid points, an alternative to the standard method of *CRPSS*

334   calculation was followed here. This method is analogous to how *CRPSS* would be

335   computed if the forecasts were of probabilities of exceedance of various quantiles.

336   An example of such a forecast product expressed in quantiles are NCEP/CPC's 6-10

337   day and 8-14 day forecasts (e.g.,

338   http://www.cpc.ncep.noaa.gov/products/predictions/610day/), which provide

339   probabilities of below-normal/near-normal/above-normal temperature and

340   precipitation, i.e., probabilities for the $< 1/3$ and $\geq 2/3$ quantiles. In this alternative

341   method of calculation, the *CRPS* at a given grid point was *not* computed by

342   integrating differences between observed and forecast cumulative distribution

343   functions (CDFs) *over a range of precipitation values* (the standard method). Instead,

344   the differences between observed and forecast CDFs were integrated *over the*

345   *percentiles of the CDF*, which were determined separately for each model grid point

346   and each month. Specifically, given n_d case days, for the $s = 1, \ldots, n_d \times n_s$ samples, let

347    $\mathbf{q}^s = \left[q_1^s, \ldots, q_{20}^s \right]$ be the 20-dimensional vector of the precipitation quantiles

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348   associated with the 2.5[th], 7.5[th], ..., 97.5[th] percentiles of the climatological *CDF* for that

349   point and that month. The average forecast *CRPS_f* was determined by integrating in

350   steps of 5 percent:

$$CRPS_f = \frac{\sum_{s=1}^{n_d \times n_s} \cos(\phi_s) \sum_{iq=1}^{20} 0.05 \times \left[F^s\left(q_{iq}^s\right) - O^s\left(q_{iq}^s\right) \right]^2}{\sum_{s=1}^{n_d \times n_s} \cos(\phi_s)} \tag{4}$$

,

352   where $F^s\left(q_{iq}^s\right)$ represents the forecast's *CDF* for the sth sample evaluated at the q_{iq}^s

353   quantile, and $O^s\left(q_{iq}^s\right)$ represents the same, but for the observed (analyzed). ϕ_s is the

354   latitude of the grid box, the cosine factor accounting for latitudinal variations in grid

355   box size. For raw ensemble guidance, $F^s\left(q_{iq}^s\right)$ was directly computed from the

356   ensemble relative frequency. For example, if 5 of 20 members had values exceeding

357   q_{iq}^s, then $F^s\left(q_{iq}^s\right) = 0.75$. For post-processed forecasts, $F^s\left(q_{iq}^s\right)$ was determined by

358   numerical integration of eqs. (1) and (2). For the observed CDF, the analyzed state

359   was assumed perfect, i.e., no analysis errors were incorporated, so the analyzed CDF

360   was a Heaviside function, 0 at the quantiles less than the analyzed value, 1 at

361   quantiles greater than or equal to the analyzed value. The *CRPS* of the climatological

362   forecast, *CRPS_c* , was calculated as in eq. (4), but substituting the climatological CDF

363   for the forecast CDF. Finally, the overall skill score was calculated as *CRPSS* = 1. -

364   *CRPS_f* / *CRPS_c*. As with the *BSS*, a paired block bootstrap approach was used to

365   estimate the confidence intervals.

366   Two other common verification statistics were also used, root-mean-square

367   (RMS) errors, and bias, the average forecast divided by the average analyzed

368   amount.

369

370   3. **Results**.

371   *a. Properties of forecasts from the individual centers.*

372   Before considering the multi-model and ECMWF reforecast-calibrated

373   forecast properties, let us consider the verification of PQPFs from the individual

374   centers. Figure 2 shows > 1 mm $(24 \text{ h})^{-1}$ and > 10-mm $(24 \text{ h})^{-1}$ event *BSS* and *CRPSS*.

375   ECMWF generally produced the most skillful raw precipitation PQPFs. Depending on

376   the metric, either NCEP or UKMO produced the least skillful forecasts.

377   Interestingly, though UKMO forecasts appeared to be generally more skillful

378   than NCEP forecasts in *BSS*, they appeared to be consistently worse in *CRPSS*. This

379   was a consequence of the *CRPSS* verification algorithm as implemented here, which

380   attempted to equally weight the *CRPSS* at all grid points, irrespective of whether the

381   climatological event probability was extremely high or extremely low. The

382   conventionally calculated *CRPSS* is dominated by the performance of the forecasts in

383   the climatologically wet areas (Hamill and Juras 2006). There is inherently greater

384   climatological variance of precipitation for the wet regions, and associated with this

385   there are generally much larger *CRPS* values than in dry regions. Consequently,

386   when evaluated over many grid points, the conventionally calculated *CRPS* and

387   hence the *CRPSS* are dominated by the performance at the wetter points. Figure 3

388   shows maps of the day +3 *CRPSS* scores (see the online appendix for *CRPSS* maps for

389   the other lead times). The UKMO forecasts had negative skill in the extremely dry

390   regions of the western US. The RMS errors of the ensemble-mean forecasts in the

391   dry regions of all the models were very small and relatively similar (Fig. 4a; for

392   other lead times, see the online appendix). However, the UKMO forecasts exhibited

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393 a large moist bias in the climatologically dry regions (Fig. 4b), which resulted in a

394 very large over-forecast of probabilities and poor skill for those points.   This was

395 apparently due to a drizzle over-forecast bias in that version of the UKMO's forecast

396 model (D. Barker, personal communication, 2011).

397   Figure 4b also illustrates some other interesting characteristics of the

398 ensemble systems.   NCEP over-forecasted rainfall for the grid points and dates

399 where the climatological probability was already quite high. CMC forecasts were

400 also biased, exhibiting a moist bias at the lowest climatological probabilities but dry

401 biases for most of the rest of the larger climatological probabilities. ECMWF

402 forecasts were the least biased, with a moderate over-forecast bias at the low

403 climatological probabilities.

404   Figure 5 provides reliability diagrams of day +3 forecasts of the > 10-mm (24

405 h)$^{-1}$ event. Other reliability diagrams for other lead times and for the > 1-mm (24 h)$^{-}$

406 ^{1} event are available in the online appendix. CMC forecasts were generally the most

407 reliable, though they were not as sharp as the ECMWF forecasts and hence had a

408 lower *BSS*. UKMO and NCEP forecasts were much less reliable, though NCEP

409 forecasts were slightly sharper than the others. ECMWF 50-member forecasts were

410 slightly more reliable and skillful than their 20-member subset.

411   In subjective analyses of individual forecasts, it appeared that several of the

412 forecast models had subtle systematic northward biases in the northern central US.

413 Figure 6 shows the 10-mm observed contour and the 0.5 probability contour for the

414 > 10-mm (24 h)$^{-1}$ event from the day +3 ECMWF forecasts. Here, the 25 cases with

415 the largest areal coverage of observed precipitation between 105° and 80° west

416   longitude and 35° and 50° north latitude were chosen.   Similar plots for the other

417   forecast models are included in the online appendix.

418
419   *b. Properties of multi-model and statistically post-processed forecasts.*

420   Before considering verification scores, consider first two actual forecast

421   cases, presented in Figs. 6 and 7, showing probabilities from the 20-member

422   ensembles and from the 80-member multi-model ensemble. The first case, covering

423   the 24-h period ending 00 UTC 21 July 2010, illustrates that sometimes the forecast

424   models could be overly similar to each other. Here all the forecast precipitation

425   areas were significantly north of the observed area. A multi-model forecast would

426   not be expected to provide much benefit in such a situation. Figure 7 shows the

427   same type of plot, but for 24-h period ending 00 UTC 7 August 2010. Here the multi-

428   model forecast provided some improvement.   On this day the CMC and UKMO areas

429   of high probabilities were too far north, the NCEP area too far south, but the higher

430   probabilities in the multi-model forecasts were more coincident with the analyzed

431   regions exceeding 10 mm. Most of the area with greater than 10 mm in the analysis

432   were covered by nonzero multi-model probabilities. More generally, when there

433   was some diversity of positions in the multi-model forecasts, this often allowed the

434   forecast to avoid being inappropriately sharp.

435   Figure 9 provides *BSS*s and *CRPSS* for the multi-model and the post-

436   processed forecasts. For the light precipitation forecasts (> 1.0 mm (24 h)$^{-1}$, Fig. 9a),

437   the multi-model forecasts improved the skill by approximately +1 day relative to

438   ECMWF at the earliest lead times; a +2 day multi-model forecast could now be made

439   as skillfully as a +1 day ECMWF forecast. The improvement in skill was a more

440   modest ~ +0.3 days at the longer forecast lead times. The calibrated multi-model

441   forecast product improved skill over the basic multi-model forecast by a tiny

442   amount at day +1 but degraded the skill after day +3. This is consistent with

443   previous results; at the longer lead times, the growth of errors makes it more

444   difficult to differentiate the model bias from the chaotically induced errors with

445   short training data sets (Hamill et al. 2004).   The improvement from reforecast-

446   based post-processing over the raw ECMWF system was much smaller than the

447   improvement from single to multi-model and was even slightly negative at the day

448   +5 lead.   Reasons for the less impressive performance of reforecast calibration than

449   in previous studies will be discussed at the end of this section.

450   More impressive increases in skill were evident for the > 10-mm $(24\ \text{h})^{-1}$

451   event. Both the reforecast-based calibration and the multi-model approach

452   increased forecast skill by an equivalent of up to +2 days of additional lead time.

453   Again, the calibration of the multi-model forecasts provided modest improvement at

454   the early leads and degradation at the longer leads relative to the unprocessed

455   multi-model.

456   Measured in *CRPSS*, the multi-model forecasts produced the most skillful

457   forecasts, exceeding the skill of reforecast-calibrated ECMWF forecasts by a small

458   amount. Consider now *where* the forecasts were improved or degraded by the

459   various approaches. Figure 10 provides maps of the day +3 *CRPSS*; maps for other

460   lead times are in the online appendix. The patterns of multi-model skill are rather

461   similar to those of the most skillful ensemble system, ECMWF (Fig. 3a). The

20

462   reforecast-calibrated ECMWF forecasts appear to have increased the skill most

463   notably in the driest regions of the western US.

464   Figure 11 shows day +3 > 10-mm $(24 \text{ h})^{-1}$ event reliability diagrams for the

465   multi-model, the calibrated multi-model, and reforecast-calibrated ECMWF PQPFs.

466   The raw multi-model PQPFs were slightly more reliable than any of the PQPFs from

467   the individual centers (Fig. 5) and retained a slight over-forecast bias at the higher

468   probabilities. The improvements in reliability were more substantial than for the >

469   1-mm $(24 \text{ h})^{-1}$ event; see diagrams in the online appendix. The reforecast-calibrated

470   PQPFs exhibited a slight under-forecast bias and were not as sharp as those from

471   the multi-model forecasts. Was this due to some inhomogeneity between the 2002-

472   2009 training data and the 2010 real-time forecasts? Figure 12 shows that there

473   were fewer large forecast busts in 2010 than there were in 2002 or 2006. When the

474   regression analysis from 2002-2009 data was applied to correct the 2010 forecasts,

475   the assumption was that the 2010 forecasts would be equally unskillful. In fact they

476   were better, and as a consequence the post-processed forecasts were less sharp

477   than they could have been. Though it was not attempted here, it might be possible

478   to apply ad-hoc corrections to the training data to improve the regression analysis.

479   Perhaps a slight adjustment of the training data ensemble mean toward the

480   analyzed data would make its accuracy more closely resemble that of the 2010 data,

481   sharpening and making the ELR forecasts more reliable and skillful.

482   Figure 13 shows the multi-model areal coverage of the 0.5 probability

483   contours for the > 10 mm $(24 \text{ h})^{-1}$ event for selected cases; these should be

484   compared with Fig. 6 for ECMWF-only PQPFs. Figure 14 also shows the areal

485   coverage, but for reforecast-calibrated ECMWF PQPFs. The areal coverage was only

486   slightly smaller for the multi-model PQPFs than it was for the ECMWF PQPFs,

487   illustrating that the multi-model forecasts did not lose a tremendous amount of

488   sharpness (coverage of greater than 0.5 probability being a proxy for sharpness

489   here). In comparison, the reforecast-calibrated PQPFs in Fig. 14 show a marked

490   decrease in the areal coverage; many grid points with probability $p > 0.5$ in the raw

491   ECMWF PQPF had $p < 0.5$ after calibration. Figures 15 and 16 show for the cases

492   plotted in Figs. 7 and 8 a bit more detail on what happened with typical multi-model

493   and reforecast-calibrated PQPFs. The multi-model forecasts retained their

494   sharpness, but not always desirably so. For example, in Fig. 15, the multi-model

495   forecasts retain relatively high probabilities in eastern Iowa and northern Illinois,

496   whereas the analyzed area was displaced further south. The reforecast-calibrated

497   PQPFs decreased the areal coverage of high probabilities, appropriately so in this

498   case, reducing the false alarms. However, as seen in inspection of Figs. 13-14, there

499   were many cases when the sharpness retained in the multi-model forecasts was

500   desirable.

501   The results exhibited here with reforecast calibration were not as impressive

502   as they have been in previous studies, e.g., Hamill and Whitaker (2006) and Hamill

503   et al. (2008). There are at least four reasons for this. First, the training data was not

504   as accurate as the real-time data in this application (Fig. 12), and this inhomogeneity

505   degraded the regression analysis. This may have been due to less accurate initial

506   conditions (ERA-Interim for the reforecast, operational 4D-Var for the real-time

507   forecasts) and because the reforecast ensemble was initialized with perturbations

22

508   that were constructed with approximations different from those in the real-time

509   forecasts (section 2b). The second reason is that gratifying improvements have

510   been made to models and EPSs so that they produce more skillful and reliable

511   forecasts than they did even in the recent past; it's tougher to improve upon

512   ECMWF's 2010's model output than its 2005 model output. The third reason is that

513   even with the use of ECMWF's reforecasts, there really was a limited training data

514   set in this study, here due to the unavailability of precipitation analyses prior to

515   2002 and the unavailability of reforecast data more frequently than once per week.

516   The fourth reason is that in prior studies, the ensemble forecasts (at coarse

517   resolution) were evaluated against analysis data at finer resolution, so that the

518   reforecast calibration process was also producing a statistical downscaling. This

519   point is worth keeping in mind when considering the relative merits of reforecast

520   calibration vs. multi-model approaches. If the desired output is forecast data at the

521   grid scale, multi-models may have substantial appeal. If the desired output is point

522   data or high-resolution gridded data, the statistical downscaling is more

523   straightforward when reforecasts are used.

524   Overall, the impressive skill improvements provide evidence for the merit of

525   both multi-model ensemble and reforecast approaches.   Should other forecast

526   centers share precipitation ensemble data, large gains in probabilistic precipitation

527   forecast skill are possible for little more than the cost of data transmission and

528   storage. Alternatively, should any one center produce and utilize reforecasts, they

529   can improve their own forecasts significantly, assuming a comparably long time

530   series of observations or analyses are available. The improvement here noted with

531   reforecasts may have also been modest because the training data was limited on

532   account of a short time series of analyses, dating back to only 2002; only around

533   40% of the available reforecast data was used.

534
535   **4. Conclusions**.

536   This article examined probabilistic multi-model weather forecasts of

537   precipitation over the CONUS and the relative advantages and disadvantages of

538   these forecasts when compared to statistically post-processed ECMWF forecasts.

539   20-member forecasts were extracted from the ECMWF, NCEP, UKMO, and CMC

540   global ensemble systems at 1-degree resolution between June and October 2010.

541   Daily 24-h accumulated probabilistic precipitation forecasts were generated from

542   the subsequent 80-member ensemble for lead times of +1 to +5 days and compared

543   to gridded precipitation analyses. Two statistically post-processed products were

544   also evaluated, the first being multi-model forecasts that were adjusted using

545   extended logistic regression and that were trained on the previous 30 days of

546   forecasts and analyses. The second was ECMWF forecasts, which were statistically

547   adjusted using forecast/analysis data for the period 2002-2009, the time period

548   when both reforecasts and analyses were available.

549   Considering first the skill of forecasts from the individual EPSs, ECMWF

550   forecasts generally were the most skillful in terms of Brier skill scores and the

551   continuous ranked probability skill score. CMC forecasts were the most reliable but

552   the least sharp, while NCEP and UKMO forecasts were more sharp but less reliable.

553   Multi-model probabilistic forecast products were substantially more skillful

554   than the best of the individual centers' probabilistic forecasts.   The improvement

555   was approximately an extra +0.5 to +1 day of forecast lead time for light

556   precipitation events and as much as +2 days for heavier precipitation events. The

557   reforecast-calibrated ECMWF forecasts exhibited more skill and reliability

558   improvement at the > 10-mm $(24\ h)^{-1}$ event as they did at the > 1-mm $(24\ h)^{-1}$ event.

559   Relative to the multi-model forecasts, the reforecast-calibrated skills were similar

560   for the > 10 mm $(24\ h)^{-1}$ event, but the reforecast-calibrated was more reliable while

561   the multi-model was sharper.

562   The results exhibited here with reforecast calibration were not as impressive

563   as they have been in previous studies. There were at least four reasons for the

564   lessened improvement of reforecast calibration here. First, the reforecast training

565   data was shown to be not as accurate as the real-time data in this application.

566   Second, gratifying improvements have been made to models and EPSs in the last few

567   years; it's tougher to improve upon ECMWF's 2010's model output than its 2005

568   model output. Third, limited training data set was available for this study. Fourth,

569   prior studies were performed at higher resolution and produced a statistical

570   downscaling that the coarser raw forecasts could not accomplish.

571   I was pleasantly surprised by the magnitude of skill improvements

572   demonstrated here from multi-model ensembles, improvements which were larger

573   than those seen with 2-meter temperatures (Hagedorn et al. 2011). From our own

574   experience, however, I recommend some caution against broadly generalizing these

575   results to any multi-model ensemble system. This study examined a combination of

576   data from four mature EPSs based on mature models and assimilation systems.

577   Each center's system has been refined through the collective efforts of hundreds if

578   not thousands of person-years of research and development.   A combination of less

579   developed EPSs may not provide nearly the same gratifying result.

580   Nonetheless, these results demonstrate the potential value of multi-model

581   ensembles.   The THORPEX program, organized by the World Meteorological

582   Organization, has promoted the concept of a multi-model based "Global Interactive

583   Forecast System" (Bougeault et al. 2010), whereby the operational centers share

584   data that will facilitate the production of multi-model products for high-impact

585   weather events. This study provides additional evidence for the validity and the

586   potential benefits of such a system. Currently several centers have restrictive data

587   policies; full access to their data is reserved for paying customers, and those

588   customers cannot thereafter share the data they purchased. Perhaps the approach

589   embraced in the US and Canada will be followed by other centers worldwide, for the

590   mutual benefit of all. In the US and Canada, the data is effectively free since the

591   research, development, and production were funded by public taxpayer funds.

592   Finally, can we all have "the best of both worlds?" That is, will NWP centers

593   both agree to share their ensemble data freely and internationally in real time, and

594   will they produce reforecast data sets so that each model can be calibrated to

595   remove systematic errors prior to their combination? There is evidence that such

596   approaches will provide substantial benefit. The climate community is working on

597   sharing multi-model information and hindcasts to facilitate the error correction for

598   intra-seasonal and seasonal forecasts. For weather and weather-to-climate

599   applications, there have also been successful demonstrations of multi-model

600   calibrated forecasts (Vislocky and Fritsch 1995, Whitaker et al. 2006).   NOAA is

601 currently developing a new reforecast data set for its global ensemble prediction

602 system, and I hope that other centers will be inspired to do so as well.

603
604
605 **Acknowledgments**

614

615 **Appendix 1.**

616 Here are additional details on the forecast models and ensemble systems used in

617 this experiment.

618
619 *a. NCEP*

620   NCEP used the Global Forecast System (GFS) model in their ensemble system

621 at T190L28 resolution. A lengthier description of the physical packages used in this

622 model were described in Hamill et al. (2011). A description of the GFS model is

623 available from the NCEP Environmental Modeling Center (EMC), with changes as of

624 2003 described at www.emc.ncep.noaa.gov/gmb/moorthi/gam.html.

625   The control initial condition around which the perturbed initial conditions

626   were centered was produced by the T382 Global Statistical Interpolation (GSI)

627   analysis (Kleist et al. 2009) at T384L64 resolution. Perturbed initial conditions

628   were generated with the ensemble transform with rescaling technique of Wei et al.

629   (2008). Stochastic perturbations were included, following Hou et al. (2008). More

630   details on changes to the NCEP ensemble system can be found at

631   http://www.emc.ncep.noaa.gov/gmb/yzhu/html/ENS_IMP.html.

632
633   *b. Canadian Meteorological Centre*

634   The CMC EPS used the Global Environmental Multiscale Model, a primitive

635   equation model with a terrain-following pressure vertical coordinate. Further

636   documentation on the GEM model can be found at

637   http://collaboration.cmc.ec.gc.ca/science/rpn/gef_html_public/DOCUMENTATION/

638   GENERAL/general.html and in Charron et al. (2010). The CMC ensemble system

639   used a horizontal computational grid of 400x200 grid points, or approximately 0.9

640   degrees, and 28 vertical levels. The EnKF initial conditions were used, following

641   Charron et al. (2010) and Houtekamer et al. (2009) and references therein. The 20

642   forecast ensemble members used a variety of perturbed physics; changing gravity

643   wave drag parameters, land-surface process type, condensation scheme type,

644   convection scheme type, shallow convection scheme type, mixing-length

645   formulation, and turbulent vertical diffusion parameter. More details on these are

646   provided at http://www.weatheroffice.gc.ca/ensemble/verifs/model_e.html.

647
648   *c. European Centre for Medium-Range Weather Forecasts.*

649
650   The ECMWF EPS used the ECMWF Integrated Forecast System (IFS) model,

651   versions 36r2. Model resolution was T639L62 for both versions; details on the IFS

652   are provided at www.ecmwf.int/research/ifsdocs/. The changes to the ensemble

653   stochastic treatments in the 8 Sep 2009 implementation are described in Palmer et

654   al. (2009). The ensemble was initialized with a combination of initial-time and

655   evolved total-energy singular vectors (Buizza and Palmer 1995, Molteni et al. 1996,

656   Barkmeijer et al. 1998, Barkmeijer et al. 1999, Leutbecher 2005) and utilized

657   stochastic perturbations to physical tendencies. An overview of the ensemble

658   system was provided in Buizza et al. (2007) and references therein.   For

659   consistency with the analysis of other EPSs, only the first 20 perturbed members

660   were used here.

661
662   *e. United Kingdom Met Office.*

663
664   The UK Met Office (UKMO) ensemble system was "MOGREPS," the Met Office

665   Global and Regional Ensemble Prediction System. TC track forecasts from this

666   system came from its global component, which was described in Bowler et al. (2008,

667   2009). The global system was run at a resolution of 0.83° longitude and 0.55°

668   latitude on a regular latitude-longitude grid. 70 vertical levels were employed

669   (Tennant et al. 2011). Initial condition perturbations were generated from an

670   implementation of the ensemble transform Kalman filter (Hunt et al. 2006, Bowler

671   et al. 2009). The mean initial state was generated from the UKMO 4D-Var system

672   (Rawlins et al. 2007). The model included a parameterization of one type of model

673   uncertainty via its stochastic kinetic-energy backscatter scheme, following Shutts

674   (2005) and Tennant et al. (2011).

675

676 **Appendix 2:**

677   This appendix discusses the method used to augment the training sample

678 size used in the regression analyses. Were only the data at the grid point of interest

679 used for training, when calibrating using the multi-model ensemble using the past

680 30 days of forecasts and analyses, this would provide, of course, only 30 training

681 samples. Older forecasts could be used, but precipitation biases are often seasonally

682 dependent, so the older data may degrade the results despite augmenting the

683 sample size. Also, with such a multi-model ensemble, the farther back into the past

684 one seeks training data, the more likely it is that at least one of the models will have

685 had a major upgrade and concomitant change in systematic error characteristics.

686   Despite ECMWF providing a multi-decadal reforecast, in practice the sample

687 sizes were too small here, too. When using the 2002-2009 weekly, 5-member

688 ECMWF reforecasts (including reforecast dates +/- 6 weeks around the week of

689 interest), this provided a total of 13 weeks $\times$ 8 years = 104 samples. In both cases,

690 these were relatively small samples to estimate four regression parameters, and

691 especially for rare events such as heavy precipitation, experience has shown that

692 larger training samples improved the regression analysis.

693   Hence, following the general philosophy demonstrated and discussed in

694 Hamill et al. (2008) and inspired by the regionalization used in some Model Output

695 Statistics algorithms (Lowry and Glahn 1976), the training data set for a particular

696 grid point was augmented by finding 25 other grid points that had relatively similar

697 climatological analyzed CDFs. Consider a particular location (λ, ϕ) at which we seek

698   to augment the sample size, and another location $\left(\lambda^s, \phi^s\right)$ we are considering as a

699   location with suitable supplemental training data. Differences between the analyzed

700   cumulative probabilities at $\left(\lambda, \phi\right)$ and $\left(\lambda^s, \phi^s\right)$ were measured at the 1, 2.5, 5, 10, 25,

701   and 50 mm $(24\ \mathrm{h})^{-1}$ amounts and then weighted by similar respective factors of [1,

702   2.5, 5, 10, 25, 50]. That is, a cumulative probability difference of 0.1 at 1 mm and

703   0.1/50 at 50 mm were judged to have the same weighted difference (this approach

704   is admittedly somewhat arbitrary, and testing found that the overall calibration

705   results were relatively insensitive to the details of this assumption). The maximum

706   weighted difference at any of the possible precipitation amounts was then noted for

707   this $\left(\lambda^s, \phi^s\right)$. Having evaluated the maximum of the weighted differences all the grid

708   points less that 8 grid points distant from the grid point of interest $\left(\lambda, \phi\right)$, the 25

709   grid points with the smallest weighted differences were identified, and the training

710   sample for $\left(\lambda, \phi\right)$ was augmented by the forecasts-analysis pairs at these locations.

711   This approach increased sample size, but it's possible that the forecast bias might

712   have been different at the supplemental locations, and hence not an unalloyed

713   benefit. For more discussion of this, see Hamill et al. (2008, section 3a).

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912 **Figure captions**
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915 **Figure 1**: Illustration of the process for determining precipitation classes used in

916 the calculation of *BSS*. (a) Climatological probability of > 1-mm 24h^{-1}

917 precipitation as determined from Stage-IV data for September 2002-2009.

918 (b) Climatological class assigned to each grid point for September, 1-mm (24

919 h)$^{-1}$ event.

920 **Figure 2**: Brier skill scores of various forecasts for the (a) > 1-mm (24 h)$^{-1}$ event,

921 (b) > 10-mm (24 h)$^{-1}$ event, and (c) continuous ranked probability skill

922 scores, all as a function of forecast lead time. Error bars denote confidence

923 intervals, the 5th and 95th percentiles of a paired block bootstrap between

924 ECMWF and NCEP forecasts.

925 **Figure 3**: Maps of average *CRPSS* for day +3 forecasts for (a) ECMWF, (b) NCEP, (c)

926 UKMO, and (d) CMC.

927 **Figure 4**: (a) RMS errors, and (b) bias for day +3 forecasts, each as a function of the

928 climatological probability of greater than 1-mm (24 h)$^{-1}$. Light grey bars in

929 panel (a) denote the relative frequency of each climatological probability.

930 **Figure 5**: Reliability diagrams for day +3 forecasts for the > 10-mm (24 h)$^{-1}$ event.

931 (a) ECMWF, (b) NCEP, (c) CMC, and (d) UKMO. The dark line on each is the

932 20-member reliability curve. The lighter grey line on panel (a) is the

933 reliability for the full 50-member ensemble. The inset histogram bars show

934 the relative frequency of usage for each probability bin. The black lines on

935 the inset are the relative frequency of usage for the climatological

936   distribution across all the sample points. The grey dots on the inset

937   histogram of panel (a) are the relative frequency of usage for the ECMWF full

938   50-member ensemble.

939   **Figure 6**: Analyzed > 10-mm $(24\,h)^{-1}$ precipitation boundary (black line) and area

940   exceeding 10 mm (grey shading) for 25 cases with the largest areal coverage

941   of greater than 10 mm in the upper Midwest US. Red lines indicate the 0.5

942   probability contour from the ECMWF ensemble for the day +3 forecasts of >

943   10 mm $(24\,h)^{-1}$.

944   **Figure 7**: (a) Analyzed precipitation for the 24-h period ending 00 UTC 21 July 2010.

945   10-mm $(24\,h)^{-1}$ contour is denoted by the thick black line. (b) Probability of

946   greater than 10 mm $(24\,h)^{-1}$ for day +3 forecast from the ECMWF ensemble

947   for the same period. The analyzed 10-mm contour from panel (a) is repeated.

948   (c) as in (b), but for NCEP. (d) CMC, (e) UK Met Office, and (f) multi-model

949   combination.

950   **Figure 8**: As in Fig. 7, but for 24-h period ending 00 UTC 8 August 2010.

951   **Figure 9**: Brier skill scores of various forecasts for (a) > 1-mm $(24\,h)^{-1}$ event, and

952   (b) > 10-mm $(24\,h)^{-1}$ event, and (c) continuous ranked probability skill

953   scores, all as a function of forecast lead time. "Multi-model/cal" refers to

954   forecasts from the multi-model, calibrated using ELR. "ECMWF/reforecast"

955   refers to ECMWF forecasts calibrated using ELR and the reforecast data set.

956   Error bars denote confidence intervals, the 5th and 95th percentiles of a

957   paired block bootstrap between ECMWF and NCEP forecasts.

958   **Figure 10**: Maps of *CRPSS* for day +3 forecasts for (a) multi-model, (b) multi-model

959   with ELR calibration, and (c) ECMWF with ELR calibration using reforecasts.

960   **Figure 11**: As in Fig. 3, reliability diagrams for day +3 forecasts at the > 10-mm

961          $(24 \text{ h})^{-1}$ event. (a) Multi-model forecasts, (b) multi-model with ELR

962   calibration, and (c) ECMWF with ELR calibration using reforecasts.

963   **Figure 12**: A histogram of the absolute errors of day +3 ensemble-mean

964   precipitation forecasts for the 2002 and 2006 reforecasts and for the 2010,

965   20-member real-time ensemble.

966   **Figure 13**: As in Fig. 6, but for multi-model forecasts.
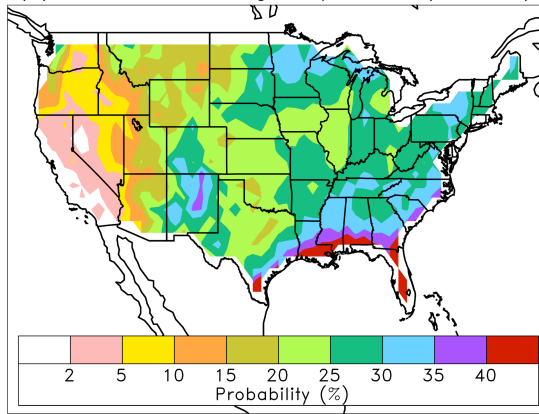
967   **Figure 14**: As in Fig. 6, but for reforecast-calibrated ECMWF forecasts.

968   **Figure 15**: (a) Analyzed precipitation for the 24-h period ending 00 UTC 21 July

969   2010. 10-mm contour is denoted by the thick black line. (b) Probability of

970   greater than 10 mm $(24 \text{ h})^{-1}$ for day +3 forecast from the ECMWF ensemble

971   for the same period. (c) as in (b), but for multi-model ensemble, and (d) as in

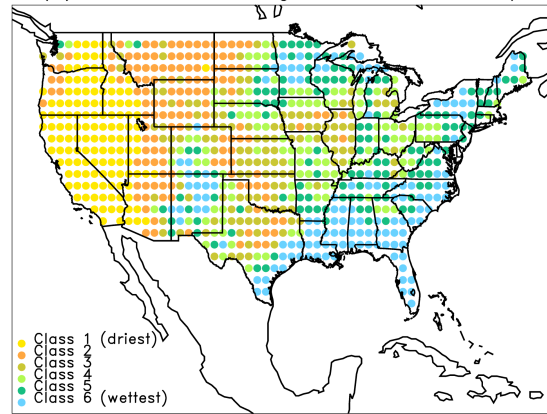972   (b), but for reforecast-calibrated ECMWF ensemble.

973   **Figure 16**: As in Fig. 15, but for the 24-h period ending 00 UTC 8 August 2010.

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(a) 1−mm climatological probability for Sep
(b) 1−mm climatological classes for Sep

Probability (%)
2 5 10 15 20 25 30 35 40

Class 1 (driest)
Class 2
Class 3
Class 4
Class 5
Class 6 (wettest)

984
985
986 **Figure 1**: Illustration of the process for determining precipitation classes used in
987 the calculation of *BSS*. (a) Climatological probability of > 1-mm 24h^{-1} precipitation
988 as determined from Stage-IV data for September 2002-2009. (b) Climatological
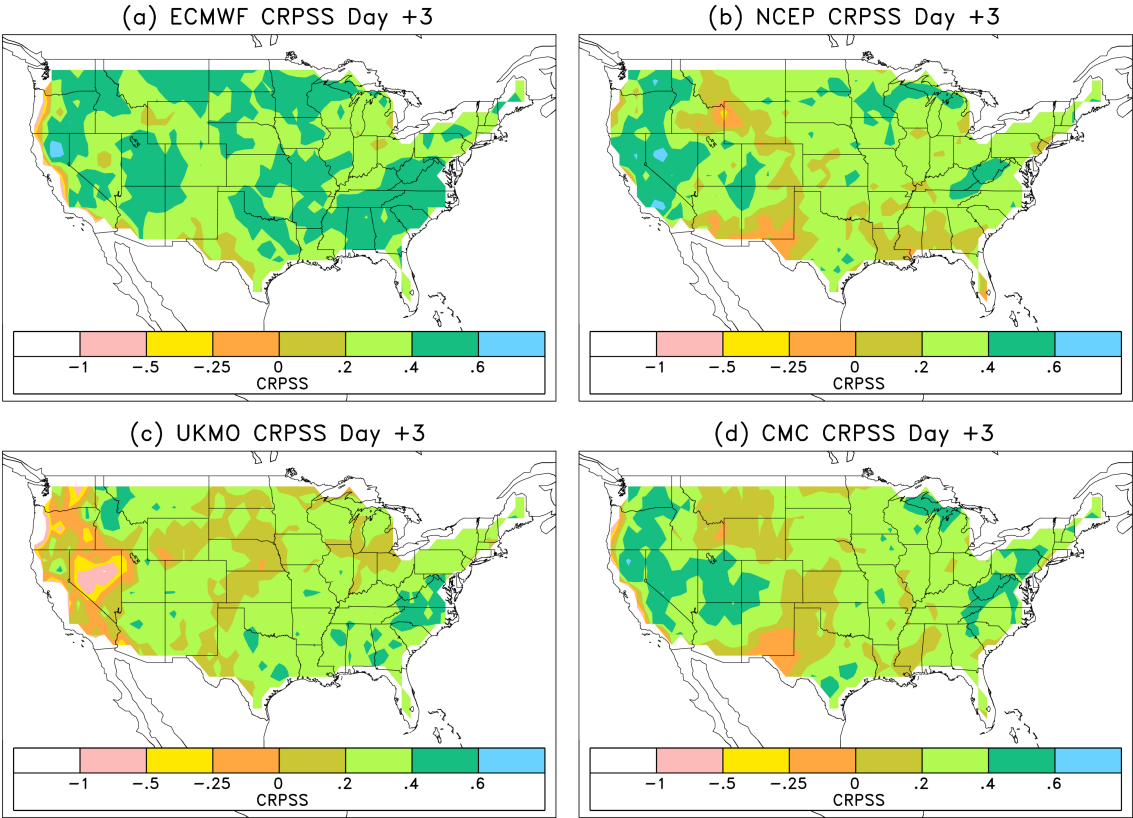989 class assigned to each grid point for September, 1-mm (24 h)$^{-1}$ event.
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(a) Brier Skill Scores, 1 mm

(b) Brier Skill Scores, 10 mm

ECMWF
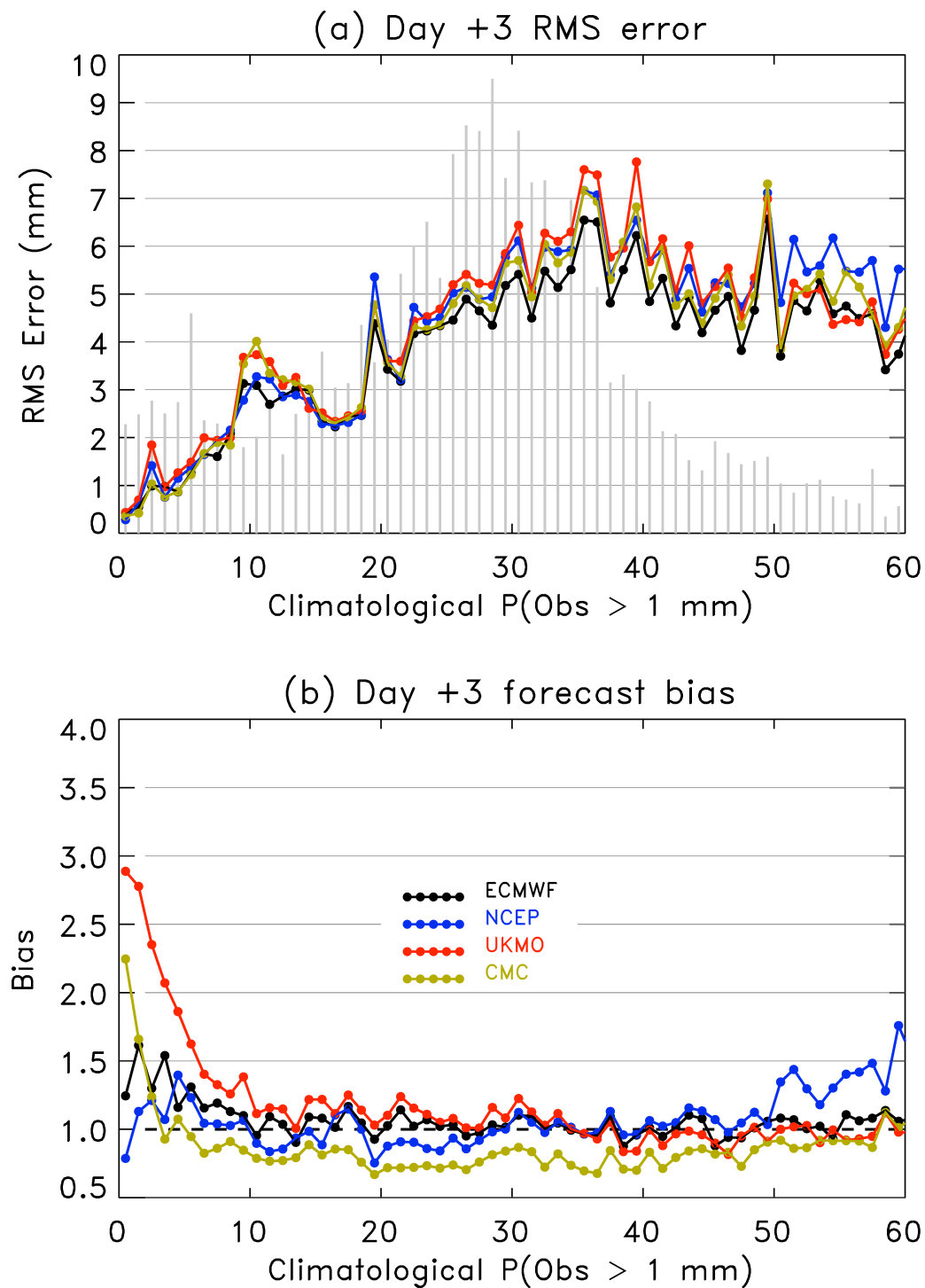NCEP
UKMO
CMC

(c) Continuous Ranked Probability Skill Scores

994
995 **Figure 2**: Brier skill scores of various forecasts for the (a) > 1-mm (24 h)$^{-1}$ event,
996 (b) > 10-mm (24 h)$^{-1}$ event, and (c) continuous ranked probability skill scores, all as
997 a function of forecast lead time. Error bars denote confidence intervals, the 5th and
998 95th percentiles of a paired block bootstrap between ECMWF and NCEP forecasts.
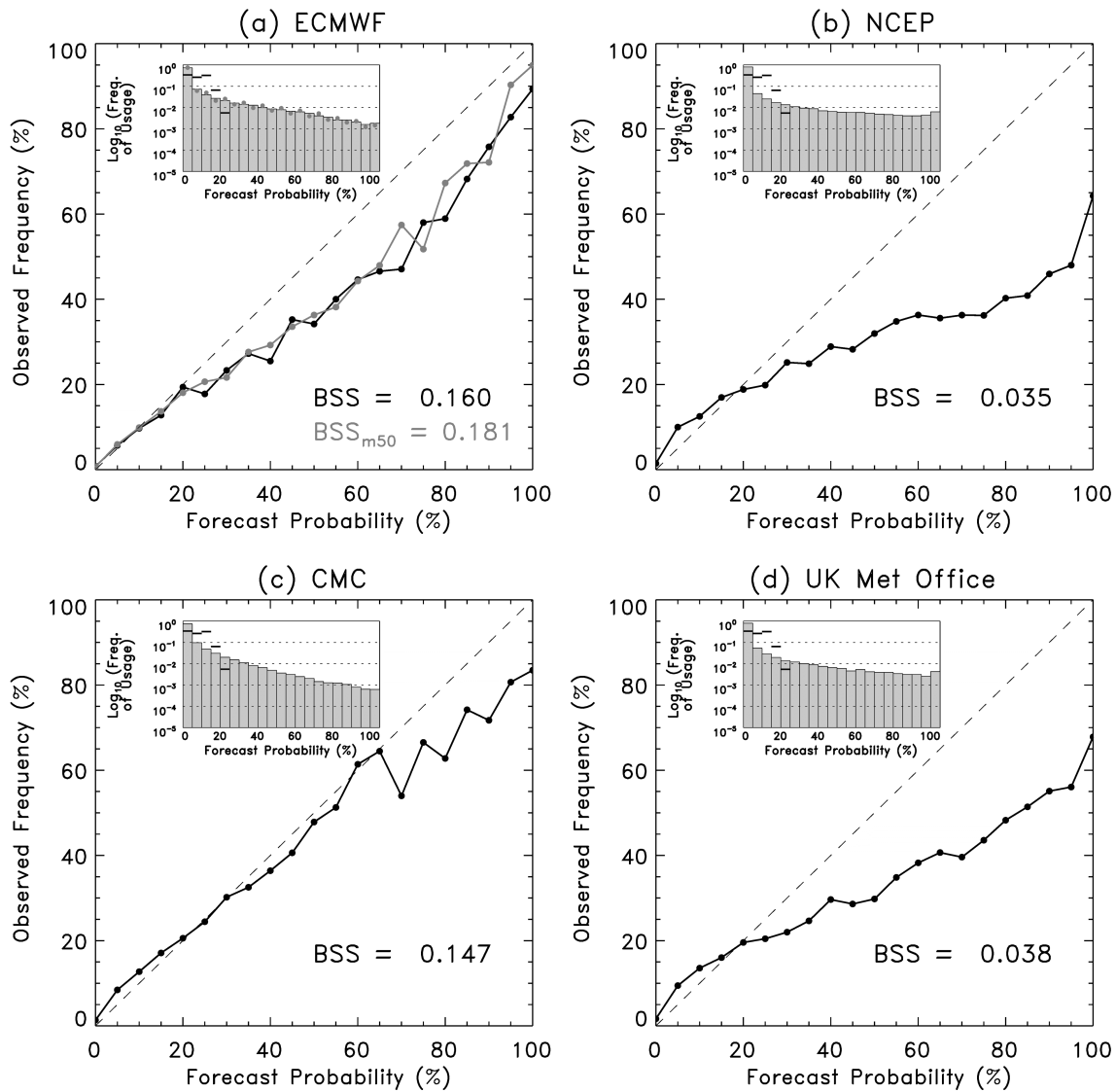999

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(a) ECMWF CRPSS Day +3   (b) NCEP CRPSS Day +3

(c) UKMO CRPSS Day +3   (d) CMC CRPSS Day +3

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1003   **Figure 3**: Maps of average *CRPSS* for day +3 forecasts for (a) ECMWF, (b) NCEP, (c)
1004   UKMO, and (d) CMC.
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(a) Day +3 RMS error
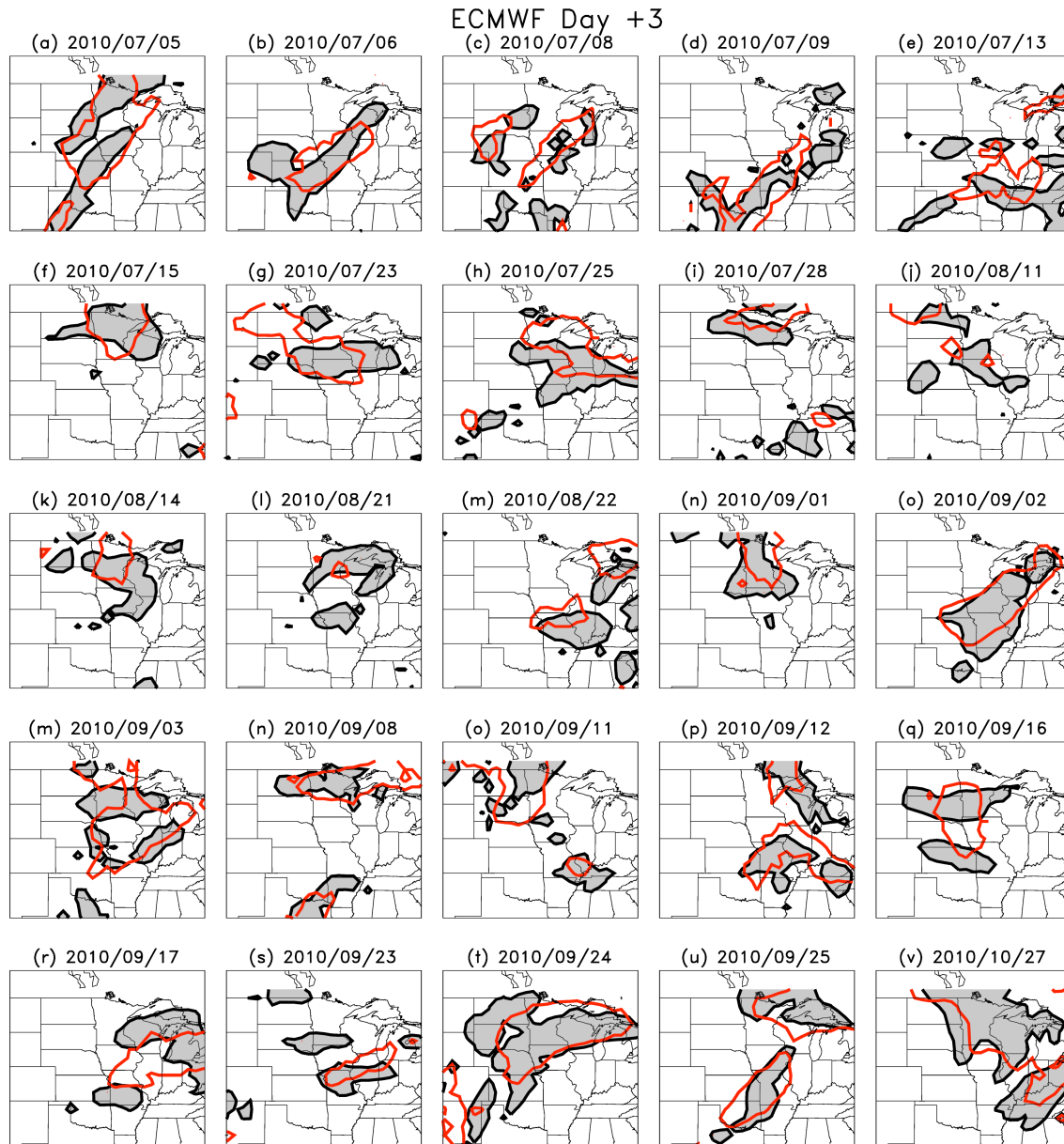
(b) Day +3 forecast bias

1010 **Figure 4**: (a) RMS errors, and (b) bias for day +3 forecasts, each as a function of the
1011 climatological probability of greater than 1-mm (24 h)$^{-1}$. Light grey bars in panel (a)
1012 denote the relative frequency of each climatological probability.

Figure 5: Reliability diagrams for day +3 forecasts for the > 10-mm (24 h)$^{-1}$ event.
(a) ECMWF, (b) NCEP, (c) CMC, and (d) UKMO. The dark line on each is the 20-
member reliability curve. The lighter grey line on panel (a) is the reliability for the
full 50-member ensemble. The inset histogram bars show the relative frequency of
usage for each probability bin. The black lines on the inset are the relative
frequency of usage for the climatological distribution across all the sample
points. The grey dots on the inset histogram of panel (a) are the relative frequency
of usage for the ECMWF full 50-member ensemble.

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ECMWF Day +3

(a) 2010/07/05 (b) 2010/07/06 (c) 2010/07/08 (d) 2010/07/09 (e) 2010/07/13

(f) 2010/07/15 (g) 2010/07/23 (h) 2010/07/25 (i) 2010/07/28 (j) 2010/08/11

(k) 2010/08/14 (l) 2010/08/21 (m) 2010/08/22 (n) 2010/09/01 (o) 2010/09/02

(m) 2010/09/03 (n) 2010/09/08 (o) 2010/09/11 (p) 2010/09/12 (q) 2010/09/16

(r) 2010/09/17 (s) 2010/09/23 (t) 2010/09/24 (u) 2010/09/25 (v) 2010/10/27
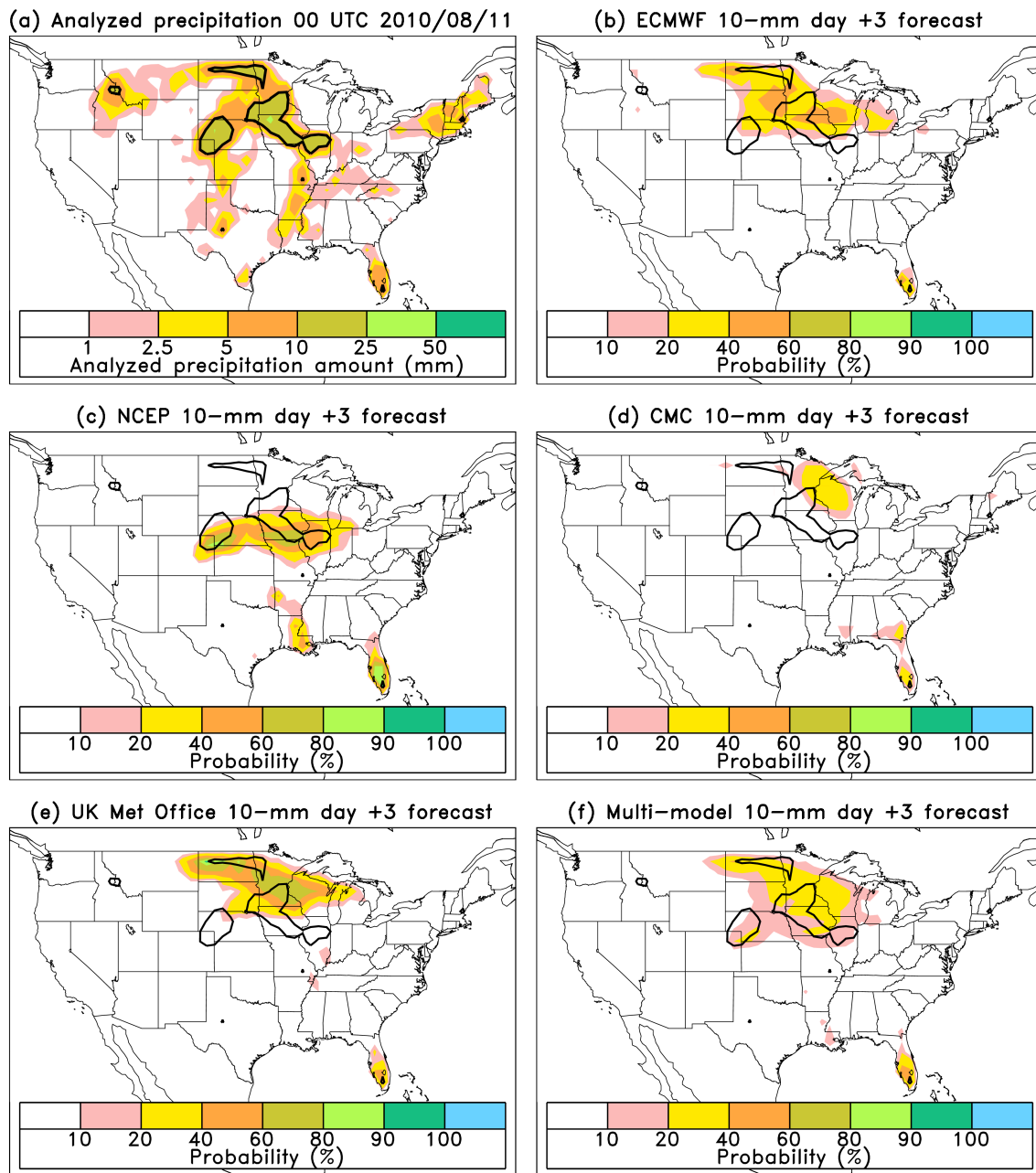
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1029 **Figure 6**: Analyzed > 10-mm (24 h)$^{-1}$ precipitation boundary (black line) and area
1030 exceeding 10 mm (grey shading) for 25 cases with the largest areal coverage of
1031 greater than 10 mm in the upper Midwest US. Red lines indicate the 0.5 probability
1032 contour from the ECMWF ensemble for the day +3 forecasts of > 10 mm (24 h)$^{-1}$.
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(a) Analyzed precipitation 00 UTC 2010/07/21
(b) ECMWF 10−mm day +3 forecast
(c) NCEP 10−mm day +3 forecast
(d) CMC 10−mm day +3 forecast
(e) UK Met Office 10−mm day +3 forecast
(f) Multi−model 10−mm day +3 forecast

1035
1036 **Figure 7**: (a) Analyzed precipitation for the 24-h period ending 00 UTC 21 July 2010.
1037 10-mm $(24 \text{ h})^{-1}$ contour is denoted by the thick black line. (b) Probability of greater
1038 than 10 mm $(24 \text{ h})^{-1}$ for day +3 forecast from the ECMWF ensemble for the same
1039 period. The analyzed 10-mm contour from panel (a) is repeated. (c) as in (b), but
1040 for NCEP. (d) CMC, (e) UK Met Office, and (f) multi-model combination.
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1042

(a) Analyzed precipitation 00 UTC 2010/08/11

(b) ECMWF 10−mm day +3 forecast

(c) NCEP 10−mm day +3 forecast

(d) CMC 10−mm day +3 forecast

(e) UK Met Office 10−mm day +3 forecast

(f) Multi−model 10−mm day +3 forecast

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1045 **Figure 8**: As in Fig. 7, but for 24-h period ending 00 UTC 8 August 2010.
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(a) Brier Skill Scores, 1 mm

(b) Brier Skill Scores, 10 mm

Multi-model / Cal
Multi-model
ECMWF
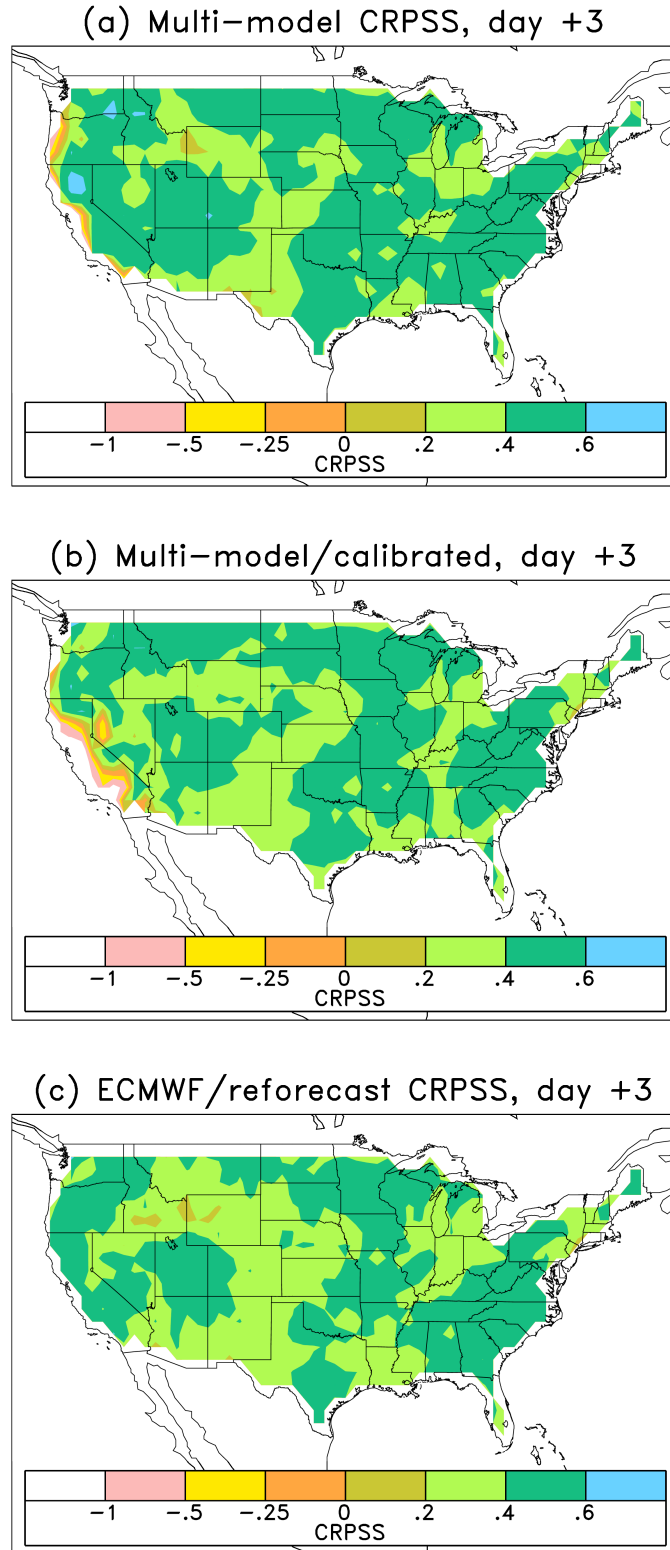ECMWF / reforecast
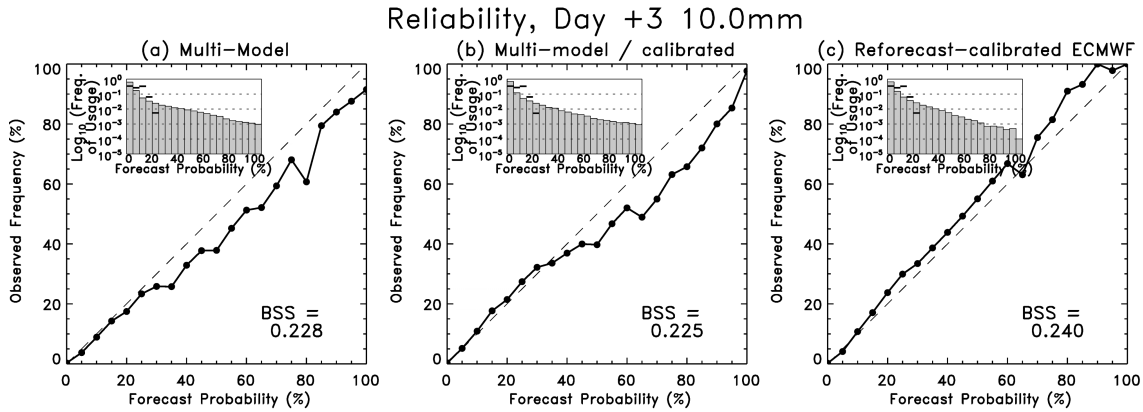
(c) Continuous Ranked Probability Skill Scores

1049
1050   **Figure 9**: Brier skill scores of various forecasts for (a) > 1-mm (24 h)$^{-1}$ event, and
1051   (b) > 10-mm (24 h)$^{-1}$ event, and (c) continuous ranked probability skill scores, all as
1052   a function of forecast lead time. "Multi-model/cal" refers to forecasts from the
1053   multi-model, calibrated using ELR. "ECMWF/reforecast" refers to ECMWF forecasts
1054   calibrated using ELR and the reforecast data set. Error bars denote confidence
1055   intervals, the 5th and 95th percentiles of a paired block bootstrap between ECMWF
1056   and NCEP forecasts.
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(a) Multi-model CRPSS, day +3

(b) Multi-model/calibrated, day +3

(c) ECMWF/reforecast CRPSS, day +3
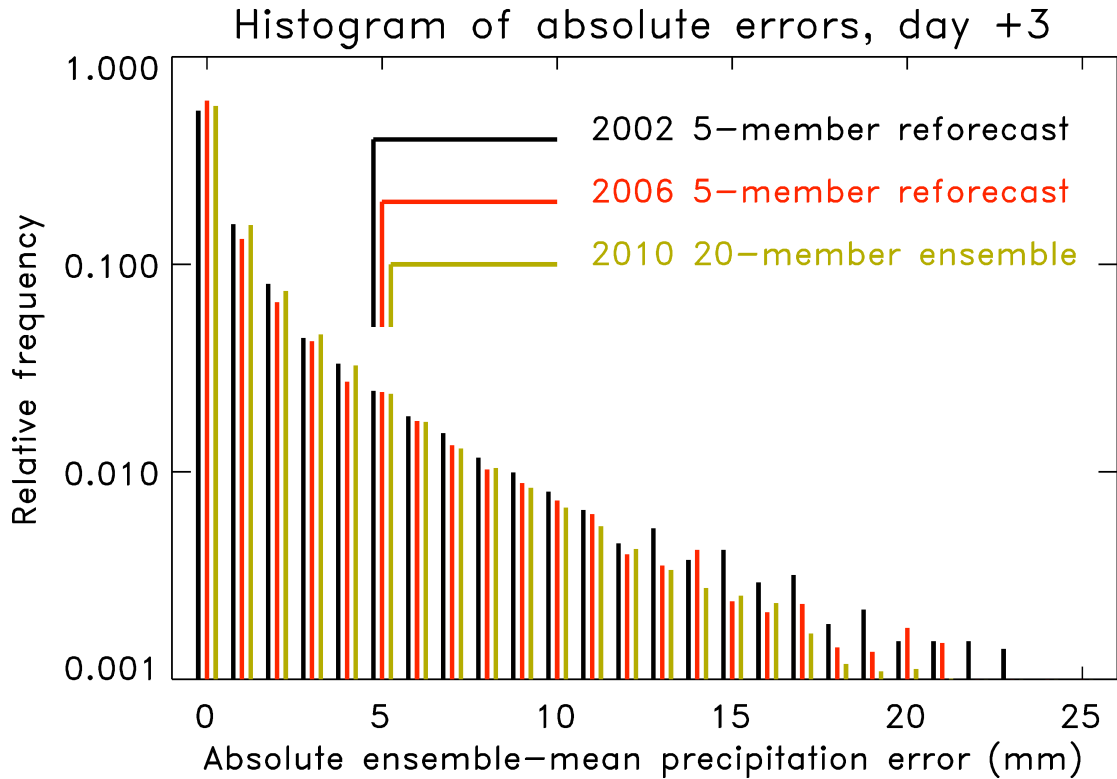
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1060   **Figure 10**: Maps of *CRPSS* for day +3 forecasts for (a) multi-model, (b) multi-model
1061   with ELR calibration, and (c) ECMWF with ELR calibration using reforecasts.

Reliability, Day +3 10.0mm

1062
1063
1064 **Figure 11**: As in Fig. 3, reliability diagrams for day +3 forecasts at the > 10-mm
1065 (24 h)$^{-1}$ event. (a) Multi-model forecasts, (b) multi-model with ELR calibration, and
1066 (c) ECMWF with ELR calibration using reforecasts.
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Histogram of absolute errors, day +3

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1070
1071 **Figure 12**: A histogram of the absolute errors of day +3 ensemble-mean
1072 precipitation forecasts for the 2002 and 2006 reforecasts and for the 2010, 20-
1073 member real-time ensemble.
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Multi−Model Day +3

(a) 2010/07/05   (b) 2010/07/06   (c) 2010/07/08   (d) 2010/07/09   (e) 2010/07/13

(f) 2010/07/15   (g) 2010/07/23   (h) 2010/07/25   (i) 2010/07/28   (j) 2010/08/11

(k) 2010/08/14   (l) 2010/08/21   (m) 2010/08/22   (n) 2010/09/01   (o) 2010/09/02

(m) 2010/09/03   (n) 2010/09/08   (o) 2010/09/11   (p) 2010/09/12   (q) 2010/09/16

(r) 2010/09/17   (s) 2010/09/23   (t) 2010/09/24   (u) 2010/09/25   (v) 2010/10/27

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1078
1079   **Figure 13**: As in Fig. 6, but for multi-model forecasts.
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ECMWF/reforecast Day +3

Figure 14: As in Fig. 6, but for reforecast-calibrated ECMWF forecasts.

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(a) Analyzed precipitation, 00 UTC 2010/07/21

(b) ECMWF 10-mm day +3 forecast

Analyzed precipitation amount (mm)
1   2.5   5   10   25   50

Probability (%)
10   20   40   60   80   90   100

(c) Multi-model 10-mm day +3 forecast

(d) ECMWF/reforecast 10-mm day +3 forecast

Probability (%)
10   20   40   60   80   90   100

Probability (%)
10   20   40   60   80   90   100

1087
1088
1089 **Figure 15**: (a) Analyzed precipitation for the 24-h period ending 00 UTC 21 July
1090 2010. 10-mm contour is denoted by the thick black line. (b) Probability of greater
1091 than 10 mm $(24 \text{ h})^{-1}$ for day +3 forecast from the ECMWF ensemble for the same
1092 period. (c) as in (b), but for multi-model ensemble, and (d) as in (b), but for
1093 reforecast-calibrated ECMWF ensemble.
1094
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(a) Analyzed precipitation, 00 UTC 2010/08/11

(b) ECMWF 10−mm day +3 forecast

Analyzed precipitation amount (mm)

1   2.5   5   10   25   50

Probability (%)

10   20   40   60   80   90   100

(c) Multi−model 10−mm day +3 forecast

(d) ECMWF/reforecast 10−mm day +3 forecast

Probability (%)

10   20   40   60   80   90   100

Probability (%)

10   20   40   60   80   90   100

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1099   **Figure 16**: As in Fig. 15, but for the 24-h period ending 00 UTC 8 August 2010.
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